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4-22-04  
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Case No. 4672/363

## IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Application of:

Brady et al.

Serial No: 10/001,237

Examiner: Not yet assigned

Filed: October 30, 2001

Group Art Unit: 2167

For: NETWORK AND METHOD FOR  
TRADING DERIVATIVES

### SUBMISSION OF FORMAL DRAWINGS

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

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Dear Sir:

Applicant has enclosed 8 sheets of formal drawings (Figure(s) 1-5C).

Respectfully submitted,

Dated: April 22, 2004

James L. Katz

Registration No. 42,711

Attorney for Applicant

BRINKS HOFER GILSON & LIONE  
P.O. BOX 10395  
CHICAGO, IL 60610  
(312)321-4200

APR 26 2004

FIG. 1

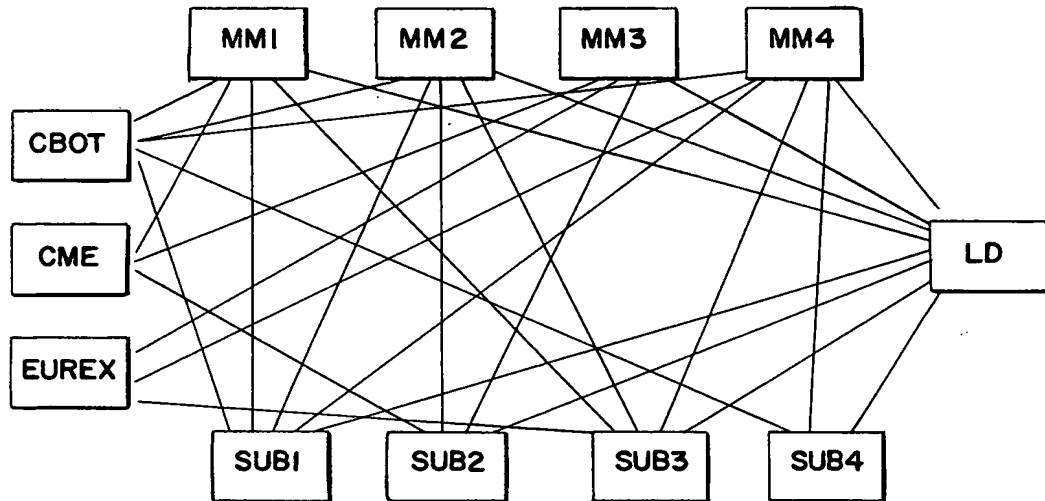


FIG. 2A

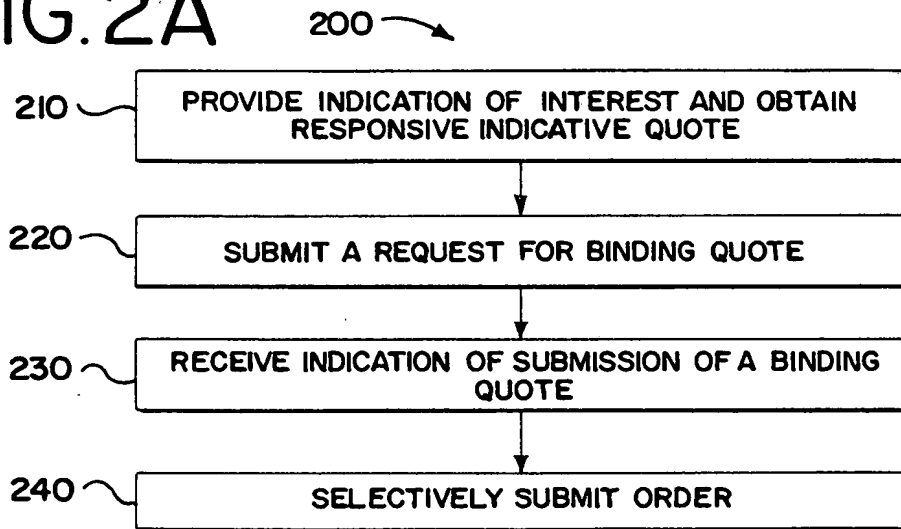


FIG. 2B

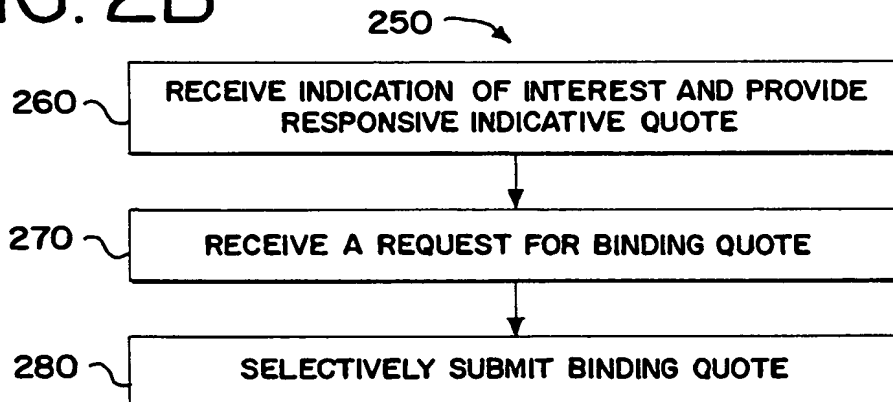
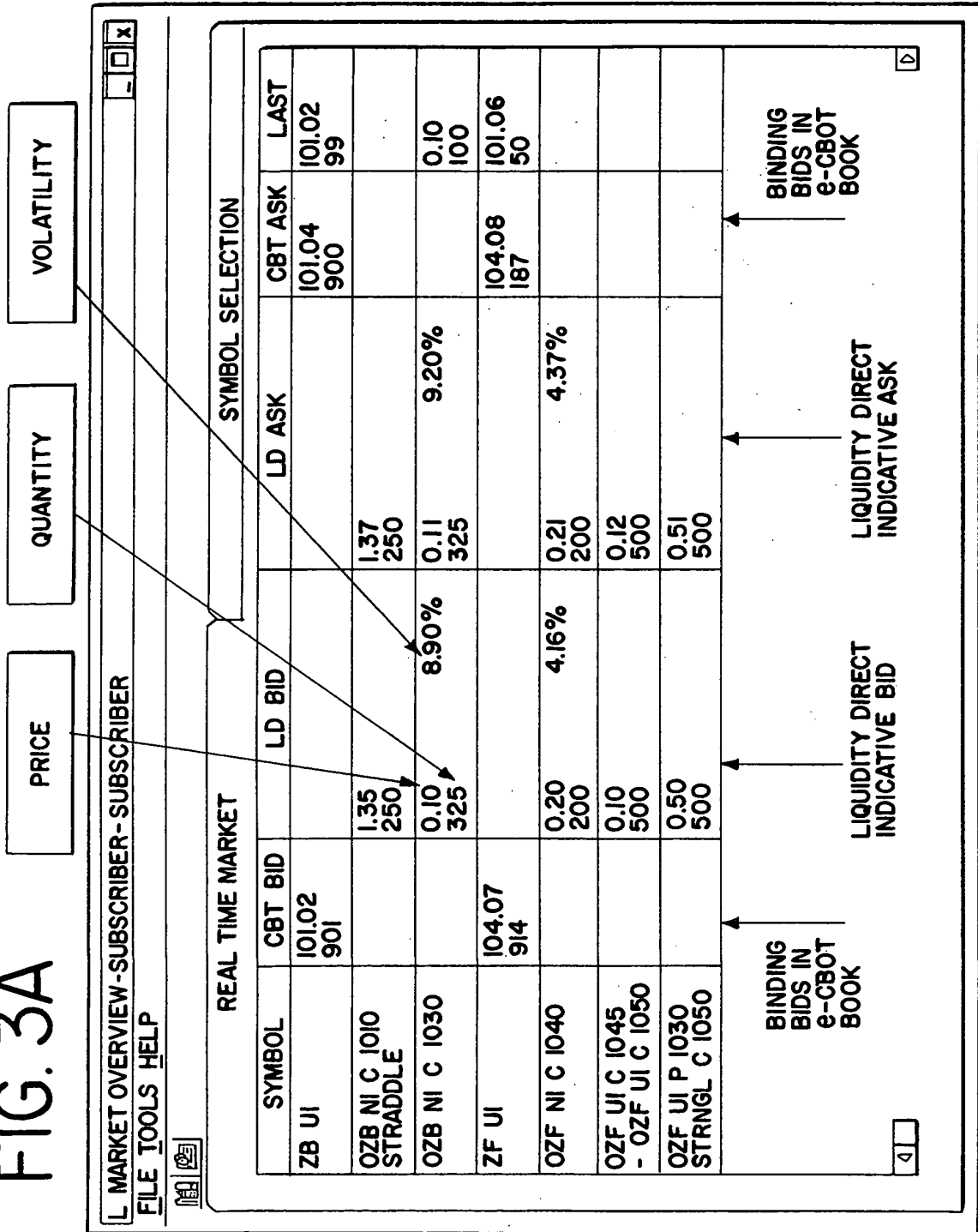




FIG. 3A



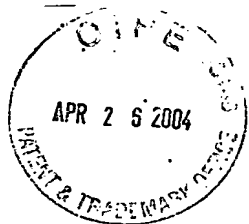


FIG. 3B

FILE MARKET OVERVIEW - SUBSCRIBER - SUBSCRIBER

FILE TOOLS HELP

REAL TIME MARKET

SYMBOL LIST FILTER:  
OZB VI

SYMBOL LIST

OZB VIC 0900  
OZB VIC 0910  
OZB VIC 0920  
OZB VIC 0930  
OZB VIC 0940  
OZB VIC 0950  
OZB VIC 0960  
OZB VIC 0970  
OZB VIC 0980  
OZB VIC 0990  
OZB VIC 1000  
OZB VIC 1010  
OZB VIC 1020  
OZB VIC 1030  
OZB VIC 1040  
OZB VIC 1050  
OZB VIC 1060  
OZB VIC 1070  
OZB VIC 1080  
OZB VIC 1090  
OZB VIC 1100  
OZB VIC 1120  
OZB VIC 1130

VIEW LIST

OZB

VI

ZBZ1  
ZBH2  
OZB VIC 0980  
OZB VIC 0990  
OZB VIC 1000  
OZB VIC 1010  
OZB VIC 1020  
OZB VIC 1040 STRADDLE  
OZB ZI P1000  
OZB ZI P1020  
OZB H2C1000  
OZB H2P1000  
OZB VIC 1040 STRADDLE  
OZB H2C1040 STRADDLE  
OZB ZIC1060 STRADDLE  
OZB VIC 1040 STRADDLE  
OZF ZI P1010 - OZF ZI P1005  
OZF ZI P1015 - OZF ZI P1010

SPREAD LIST

OZB VIC 1040 STRADDLE  
OZB VIC 1050 STRADDLE

SPREAD LIST FILTER:  
STRADDLE

SYMBOL SELECTION

SPREAD LIST

VIEW LIST

REMOVE

SORT



FIG. 3C

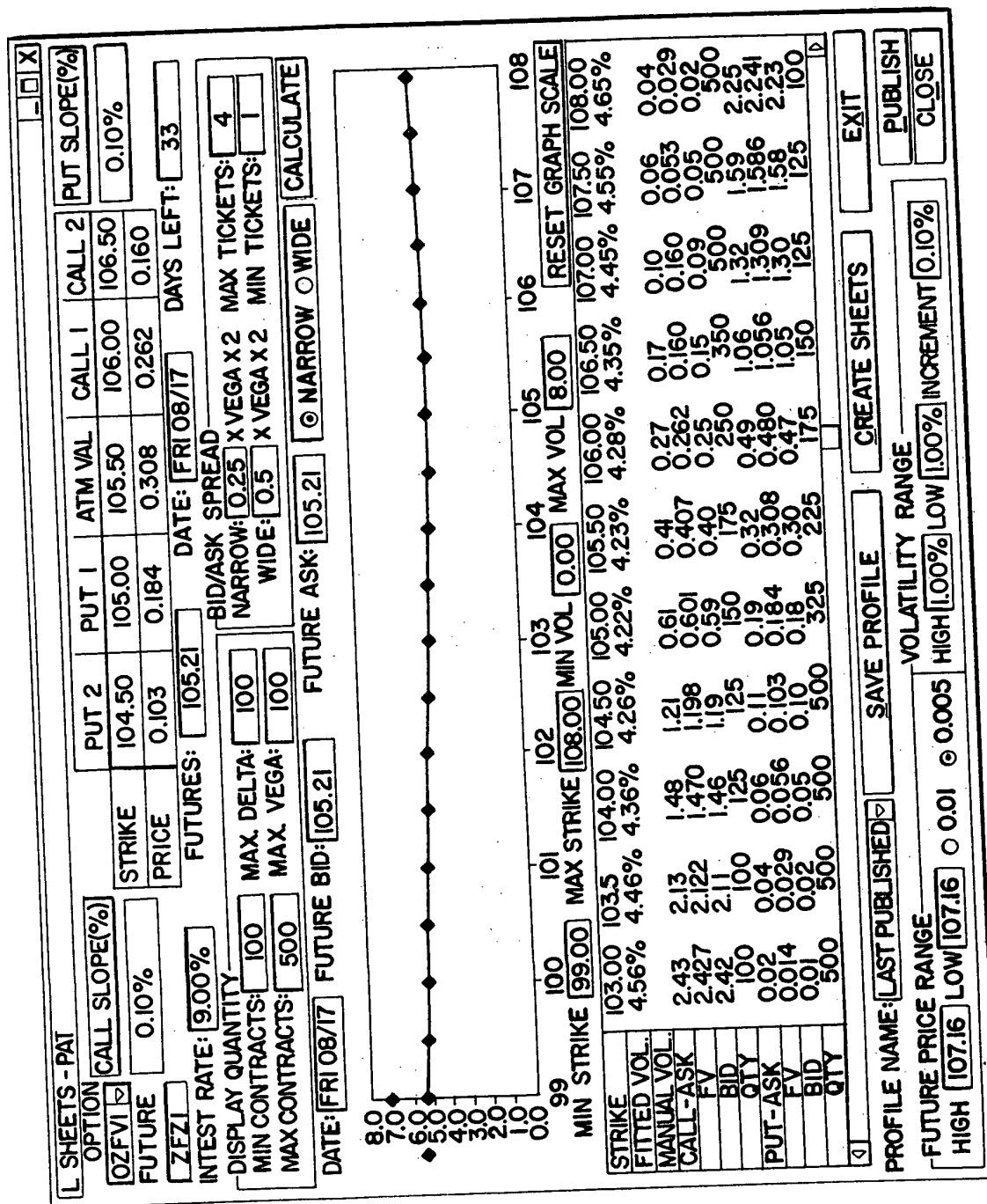
L SUBSCRIBER-RFQ-OZFNI C1045								X
RFQ								
SYMBOL	CBT BID	LD BID		LD ASK		CBT ASK	LAST	CHANGE
OZFNI C1045		0.03 800	4.58%	0.04 800	4.90%			
<input type="radio"/> BUY <input type="radio"/> SELL <input checked="" type="radio"/> BUY\SELL								
<div>-100</div> <div>-50</div> <div>-25</div>		QTY: <div>100</div>		<div>+25</div> <div>+50</div> <div>+100</div>				
SEND				CLOSE				

FIG. 3D

L SUBSCRIBER-SELLING-OZFNI C1045								X
<input type="radio"/> BUY <input checked="" type="radio"/> SELL								ORDER
SYMBOL	CBT BID	LD BID		LD ASK		CBT ASK	LAST	CHANGE
OZFNI C1045		0.03 800	4.58%	0.04 800	4.86%			
<div>-100</div> <div>-50</div> <div>-25</div>		QTY: <div>100</div>		PRICE: <div>0.03</div>		<div>-1</div> <div>-2</div> <div>-3</div>		
<div>+100</div> <div>+50</div> <div>+25</div>		ACCOUNT: <div>TEST2-TEST2</div>				<div>+1</div> <div>+2</div> <div>+3</div>		
RES: <div>IOC</div> CUST: <div>TEST2</div> TEXT: <div>TEST2</div> CLG: <div>MBR</div> O/C: <div>C</div> ACT: <div>G</div> CTI: <div>1</div> ORIG: <div>1</div> EXT: <div>M</div>								
SELL NOW				CANCEL				

FIG. 3E

L SUBSCRIBER-SELLING-OZBNI C1010 STRADDLE								X
<input type="radio"/> BUY <input checked="" type="radio"/> SELL								ORDER
SYMBOL	CBT BID	LD BID		LD ASK		CBT ASK	LAST	CHANGE
OZBNI C1010 STRADDLE		1.35 250		1.37 250				
<div>-100</div> <div>-50</div> <div>-25</div>		QTY: <div>100</div>		PRICE: <div>1.35</div>		<div>-1</div> <div>-2</div> <div>-3</div>		
<div>+100</div> <div>+50</div> <div>+25</div>		ACCOUNT: <div>1234-1234</div>				<div>+1</div> <div>+2</div> <div>+3</div>		
RES: <div>IOC</div> CUST: <div>1234</div> TEST: <div>1234</div> CLG: <div>CETCG</div> O/C: <div>0</div> ACT: <div>A</div> CTI: <div>2</div> ORIG: <div>2</div> EXT: <div>E</div>								
SELL NOW				CANCEL				



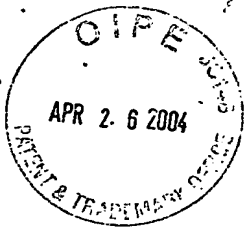


FIG.4B

L TWEAK-PAT-I

OPTION: OZBVI

FUTURE BID 104.080

FUTURE ASK 104.080

FUTURE ATM STRADDLE 2.17/2.18

12.00

11.00

10.00

9.00

8.00

7.00

6.00

90

91

92

93

94

95

96

97

98

99

100

101

102

103

104

105

106

107

108

109

110

SHEETS

OLIVE

OTEMP

QTY. MULTIPLIER 0.00

BID SPREAD

NARROW

WIDE

ASK SPREAD

NARROW

WIDE

STRIKE MIN: 90

STRIKE MAX: 110.00

VOL. MIN: 6.00

VOL. MAX: 12.00

MIN. GROUP: 100.00

MAX GROUP: 105.00

STRIKE	9	10	11	12	13	14	15	16	17	18	19	20	21
BASELINE VOL.	98.00	99.00	100.00	101.00	102.00	103.00	104.00	105.00	106.00	107.00	108.00	109.00	110.00
INCREMENT	9.73%	9.58%	9.43%	9.25%	9.14%	9.09%	9.10%	9.15%	9.22%	9.30%	9.42%	9.57%	9.72%
TWEAKED VOL.	-	-	-	-	-	-	-	-	-	-	-	-	-
CALL ASK	6.17	5.18	4.21	3.27	2.38	1.55	1.17	0.52	0.32	0.19	0.10	0.06	0.04
CALL FV	6.161	5.173	4.204	3.264	2.370	1.545	1.165	0.516	0.312	0.178	0.097	0.051	0.034
CALL BID	6.15	5.17	4.20	3.26	2.36	1.54	1.16	0.51	0.30	0.17	0.09	0.04	0.03
CALL TWEAK QTY.	200	200	225	225	250	300	375	500	500	500	500	500	500
PUT ASK	0.02	0.03	0.07	0.12	0.23	0.40	1.01	1.36	2.15	3.02	3.57	4.52	5.51
PUT FV	0.012	0.027	0.058	0.116	0.219	0.390	1.006	1.353	2.145	3.008	3.564	4.517	5.499
PUT BID	-	0.02	0.05	0.11	0.21	0.38	1.00	1.35	2.14	3.00	3.56	4.51	5.49
PUT TWEAK QTY.	500	500	500	500	500	500	450	325	275	250	225	225	200

ALL UP

ALL DOWN

GROUP UP

GROUP DOWN

SELL UP

SELL DOWN

PULL ALL

SHOW ALL

PULL SEL

SHOW SEL

REFRESH

SPREAD EDGES

SEND

EXIT



FIG. 4C

L E-FUTURE-PAT					
FUTURE		CALCULATE BID	CALCULATE ASK	A/C/E BID	A/C/E ASK
<input type="checkbox"/> E-FUTURE	ZNZI	105.210	105.210	106.315	107.000
FUTURE	SPREAD TICKS	CALCULATE BID	CALCULATE ASK	A/C/E BID	A/C/E ASK
ZNUI	0.0	105.210	105.210	104.295	104.300
REFRESH BID AND ASK					

FIG. 5A

L MARKET OVERVIEW-TRADER-PAT							
FILE TOOLS HELP							
REAL TIME MARKET				SYMBOL SELECTION			
SYMBOL	CBT BID	BID	LD BID	LD ASK	ASK	CBT ASK	LAST
OZB ZI C 0900		16.55 200	16.55 600	16.59 600	16.59 200		
OZB ZI C 0910		15.55 200	15.55 600	15.59 600	15.59 200		
OZB ZI C 0920		14.55 200	14.55 600	14.59 600	14.59 200		
OZB ZI C 0930		13.55 200	13.55 600	13.59 600	13.59 200		
OZB ZI C 0940		12.55 200	12.55 600	12.59 600	12.59 200		
OZB ZI C 0950		11.55 200	11.55 600	11.59 600	11.59 200		
OZB ZI C 0960		10.55 200	10.55 600	10.59 600	10.59 200		
OZB ZI C 0970		9.55 200	9.55 600	9.59 600	9.59 200		
OZB ZI C 1010			5.56 200	5.59 600	5.59 200	5.56 100	
OZB ZI C 1020			4.57 200	4.59 400	4.59 200		
OZB ZI C 1030	3.61 125		3.61 225	3.61 425	3.61 225	3.62 225	
OZB ZI C 1040			3.05 250	3.02 450	3.02 225	3.06 100	





FIG. 5B

L QUOTE - PAT - OZB ZIC0960

X

SYMBOL	CBT BID	BID	LD BID	LD ASK	ASK	CBT ASK	LAST
OZB ZIC0960		10.55 200	10.55 600	10.59 600	10.59 200		

☒ BID

WIDEN

TIGHTEN

☒ ASK

PRICE: 10.55

UP

PRICE: 10.59

DOWN

QTY: 600

QTY: 600

QTY. INCREMENT  
50  
100  
250

ACCOUNT: 97201 RES: LIMIT CUSTACCT: 97201 TEXT:

CLGMBR: CETCH O/C: 0 CTI: 4 ORIG: 1 EXT: M ACT: AI

SEND

CANCEL

FIG. 5C

QUOTES

X

SYMBOL	CBT BID	LD BID	LD ASK	CBT	LAST	CHANGE
OZB HIP0980		0.03 9.38% 1000	0.05 10.01% 1000			

BID

ASK

NARROW: QTY: 1000 PRICE: 0.03 QTY: 1000 PRICE: 0.05

☐ WIDE: QTY: 1000 PRICE: 0.03 QTY: 1000 PRICE: 0.05

RES: LIMIT CUSTACCT: 97400 O/C: 0 ACT: MI CTI: 2 ORIG: 2 EXT: M

SEND

CANCEL